



Deutsche Bank AG

SOUTHERN FINANCIAL, LLC

Equity - Swap Hybrid

db Ticket	Counterparty	Ref. Entity	Put/ Call	Expiry Date	Not.Amt	Not.Ccy	Not.Amt 2	Not.Ccy2	Strike Price	MTM(USD)
[REDACTED]	SOUTHERN FINANCIAL, LLC	TWTR.N		01-Feb-2016	(3,134,000.00)	USD			31.3400	522,143.58
Subtotal:										<u>522,143.58</u>

FX - NDF

DealGroupID	Counterparty	Trade Type	Trade Date	Maturity Date	Settlement Date	Not.Amt 1	Not.Ccy 1	Not.Amt 2	Not.Ccy 2	DBPays DBReceives	BuySell	MTM(USD)
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXNDF	30-Oct-2015	02-Aug-2016	04-Aug-2016	(1,200,000,000)	JPY	11,540,400,000.00	KRW			77,146.93
Subtotal:												<u>77,146.93</u>

Total: (1,067,266.42)

Statement ID : [REDACTED]

The valuation information set forth in this statement is provided subject to the terms and conditions set forth in the notes on the cover sheet